

Full Portfolio Holdings* as of May 31, 2022

The value of holdings represents the market value for non-derivative positions and unrealized appreciation/(depreciation) for derivative positions.

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
BASE CURRENCY					
US DOLLAR			1,334,992	1,334,992	2.18%
CALL OPTIONS PURCHASED					
99D0S0OR USD CALL BRL PUT JAN23 5.757 CALL		1/24/2023	637,000	16,881	0.03%
99D0S6DT EUR CALL USD PUT AUG22 1.098 CALL		8/9/2022	1,151,000	7,538	0.01%
99D00TP0 USD CALL BRL PUT JUL22 6.3435 CALL		7/12/2022	915,000	174	0.00%
CORPORATE BONDS					
Greenko Dutch B.V.	3.850	3/29/2026	582,000	532,530	0.87%
QNB Finance Ltd.	2.625	5/12/2025	490,000	473,999	0.77%
Freeport Indonesia PT	5.315	4/14/2032	400,000	388,720	0.63%
Braskem Netherlands Finance B.V.	4.500	1/31/2030	405,000	376,986	0.61%
Teva Pharmaceutical Finance Netherlands B.V.	3.150	10/1/2026	405,000	359,300	0.59%
NBK SPC Ltd.	1.625	9/15/2027	400,000	359,242	0.59%
Kallpa Generacion S.A.	4.125	8/16/2027	295,000	276,194	0.45%
CMB Wing Lung Bank Ltd.	3.750	11/22/2027	275,000	275,454	0.45%
ADCB Finance Cayman Ltd.	4.000	3/29/2023	265,000	266,927	0.43%
AIA Group Ltd.	3.375	4/7/2030	260,000	248,420	0.40%
Industrial & Commercial Bank of China Ltd.	4.875	9/21/2025	225,000	233,462	0.38%
IHS Netherlands Holdco B.V.	8.000	9/18/2027	235,000	227,062	0.37%
Ooredoo International Finance Ltd.	3.250	2/21/2023	215,000	215,291	0.35%
Ecopetrol S.A.	5.375	6/26/2026	210,000	208,116	0.34%
Qatar Energy	1.375	9/12/2026	225,000	207,281	0.34%
Al Candelaria Spain S.A.	5.750	6/15/2033	250,000	207,175	0.34%
Gold Fields Orogen Holdings BVI Ltd.	6.125	5/15/2029	200,000	206,787	0.34%
Embraer Netherlands Finance B.V.	6.950	1/17/2028	200,000	206,080	0.34%
BOC Aviation Ltd.	3.875	4/27/2026	205,000	202,833	0.33%
BBVA Bancomer S.A.	6.750	9/30/2022	200,000	202,300	0.33%
Inversiones CMPC S.A.	4.750	9/15/2024	200,000	201,500	0.33%
DP World Salaam	6.000	10/1/2025	200,000	200,982	0.33%
DAE Funding LLC	1.550	8/1/2024	215,000	200,193	0.33%
Grupo Aval Ltd.	4.750	9/26/2022	200,000	199,646	0.33%
Emirates Semb Corp. Water & Power Co. PJSC	4.450	8/1/2035	200,000	199,000	0.32%
Aegea Finance S.a.r.l.	6.750	5/20/2029	200,000	198,500	0.32%
Azure Power Solar Energy Pvt Ltd.	5.650	12/24/2024	200,000	198,300	0.32%
Empresa Nacional de Telecomunicaciones S.A.	4.750	8/1/2026	200,000	198,002	0.32%
Israel Electric Corp. Ltd.	4.250	8/14/2028	200,000	196,500	0.32%
Saudi Arabian Oil Co.	3.500	4/16/2029	200,000	196,496	0.32%
Banco do Brasil S.A.	4.875	1/11/2029	200,000	196,128	0.32%
HANA Bank	3.250	3/30/2027	200,000	195,612	0.32%
Shinhan Bank Co., Ltd.	4.375	4/13/2032	200,000	195,304	0.32%
United Overseas Bank Ltd.	3.863	10/7/2032	200,000	195,282	0.32%
Aeropuertos Dominicanos Siglo S.A.	6.750	3/30/2029	200,000	193,985	0.32%

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Sliknet JSC	8.375	1/31/2027	200,000	193,760	0.32%
Sigma Alimentos S.A. de C.V.	4.125	5/2/2026	200,000	193,652	0.32%
Saudi Arabian Oil Co.	4.250	4/16/2039	200,000	193,060	0.31%
BOC Aviation USA Corp.	1.625	4/29/2024	200,000	192,804	0.31%
Vena Energy Capital Pte Ltd.	3.133	2/26/2025	200,000	192,557	0.31%
Huarong Finance Co., Ltd.	3.250	11/13/2024	200,000	191,250	0.31%
GC Treasury Centre Co, Ltd.	4.400	3/30/2032	200,000	190,575	0.31%
Kia Corp.	2.750	2/14/2027	200,000	189,330	0.31%
Bancolombia S.A.	3.000	1/29/2025	200,000	188,502	0.31%
Consortio Transmantaro S.A.	5.200	4/11/2038	200,000	187,500	0.31%
Mexico City Airport Trust	4.250	10/31/2026	200,000	187,015	0.30%
Kosmos Energy Ltd.	7.500	3/1/2028	200,000	186,612	0.30%
CDBL Funding 2	2.000	3/4/2026	200,000	186,174	0.30%
Woori Bank	2.000	1/20/2027	200,000	185,917	0.30%
Medco Laurel Tree Pte Ltd.	6.950	11/12/2028	200,000	185,100	0.30%
Bank Leumi Le-Israel BM	3.275	1/29/2031	200,000	182,500	0.30%
Cia Cervecerias Unidas S.A.	3.350	1/19/2032	205,000	181,466	0.30%
Shriram Transport Finance Co., Ltd.	4.150	7/18/2025	200,000	180,000	0.29%
Bangkok Bank PCL	3.733	9/25/2034	200,000	179,598	0.29%
Mexico City Airport Trust	3.875	4/30/2028	200,000	179,166	0.29%
CT Trust	5.125	2/3/2032	200,000	178,840	0.29%
Prosus N.V.	3.257	1/19/2027	200,000	178,254	0.29%
Ooredoo International Finance Ltd.	2.625	4/8/2031	200,000	177,475	0.29%
Bulgarian Energy Holding EAD	2.450	7/22/2028	200,000	176,988	0.29%
EIG Pearl Holdings S.a.r.l.	3.545	8/31/2036	200,000	176,750	0.29%
Braskem Idesa SAPI	6.990	2/20/2032	200,000	176,602	0.29%
AngloGold Ashanti Holdings plc	3.375	11/1/2028	200,000	175,979	0.29%
Bank Hapoalim BM	3.255	1/21/2032	200,000	175,750	0.29%
CSN Resources S.A.	5.875	4/8/2032	200,000	175,500	0.29%
SAN Miguel Industrias Pet S.A. / NG PET R&P Latin America S.A.	3.500	8/2/2028	200,000	174,900	0.28%
Alfa Desarrollo S.p.A.	4.550	9/27/2051	229,380	174,615	0.28%
Bharti Airtel Ltd.	3.250	6/3/2031	200,000	173,608	0.28%
Sweihaan PV Power Co. PJSC	3.625	1/31/2049	200,000	172,848	0.28%
Stillwater Mining Co.	4.500	11/16/2029	200,000	171,750	0.28%
Millicom International Cellular S.A.	5.125	1/15/2028	180,000	170,370	0.28%
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	192,172	168,280	0.27%
VTR Finance N.V.	6.375	7/15/2028	200,000	168,176	0.27%
Galaxy Pipeline Assets Bidco Ltd.	2.625	3/31/2036	200,000	167,244	0.27%
Star Energy Geothermal Wayang Windu Ltd.	6.750	4/24/2033	168,654	167,051	0.27%
OCP S.A.	3.750	6/23/2031	200,000	165,860	0.27%
YPF S.A.	6.950	7/21/2027	240,000	160,972	0.26%
Asian Development Bank	0.010	4/30/2040	14,700,000	160,130	0.26%
Zorlu Yenilenebilir Enerji AS	9.000	6/1/2026	200,000	158,760	0.26%
Sands China Ltd.	2.550	3/8/2027	200,000	156,843	0.26%

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Tullow Oil plc	7.000	3/1/2025	200,000	155,500	0.25%
European Bank for Reconstruction & Development	0.000	1/19/2032	7,000,000	140,539	0.23%
Energean Israel Finance Ltd.	4.500	3/30/2024	135,000	132,368	0.22%
Bioceanico Sovereign Certificate Ltd.	0.010	6/5/2034	195,998	132,299	0.22%
VEON Holdings B.V.	3.375	11/25/2027	200,000	122,000	0.20%
Central American Bottling Corp. / CBC Bottling Holdco SL / Beliv Holdco SL	5.250	4/27/2029	120,000	114,551	0.19%
Country Garden Holdings Co., Ltd.	5.625	1/14/2030	205,000	111,725	0.18%
Ecopetrol S.A.	6.875	4/29/2030	110,000	110,976	0.18%
Kernel Holding S.A.	6.500	10/17/2024	200,000	106,200	0.17%
Leviathan Bond Ltd.	6.750	6/30/2030	105,000	103,688	0.17%
Banco de Credito del Peru S.A.	3.125	7/1/2030	105,000	97,958	0.16%
Unifin Financiera S.A.B. de C.V.	9.875	1/28/2029	200,000	92,052	0.15%
Ecopetrol S.A.	4.625	11/2/2031	70,000	60,369	0.10%
YPF S.A.	8.500	3/23/2025	69,750	60,071	0.10%
Leviathan Bond Ltd.	6.500	6/30/2027	60,000	59,550	0.10%
Sparc EM SPC Panama Metro	0.010	12/5/2022	49,609	48,741	0.08%
Energean Israel Finance Ltd.	4.875	3/30/2026	50,000	47,125	0.08%
Energean Israel Finance Ltd.	5.875	3/30/2031	45,000	40,838	0.07%
Gtlk Europe Capital DAC	4.650	3/10/2027	200,000	30,000	0.05%
Energean Israel Finance Ltd.	5.375	3/30/2028	15,000	13,875	0.02%
PJSC Koks via IMH Capital DAC	5.900	9/23/2025	200,000	13,000	0.02%
VTB Bank OJSC Via VTB Capital S.A.	6.950	10/17/2022	235,000	0.00	0.00%
FOREIGN GOVERNMENT OBLIGATIONS					
Republic of South Africa Government Bond	8.250	3/31/2032	25,075,000	1,403,639	2.29%
Malaysia Government Bond	3.480	3/15/2023	5,550,000	1,278,007	2.08%
Mexican Bonos	7.750	5/29/2031	18,431,900	888,605	1.45%
Republic of South Africa Government Bond	8.750	1/31/2044	15,400,000	799,053	1.30%
Republic of South Africa Government Bond	8.875	2/28/2035	13,870,000	775,523	1.26%
Mexican Bonos	5.500	3/4/2027	16,585,000	735,022	1.20%
Mexican Bonos	5.750	3/5/2026	13,504,800	617,719	1.01%
Malaysia Government Bond	3.757	4/20/2023	2,668,000	615,938	1.00%
China Government Bond	2.280	3/17/2024	4,070,000	611,938	1.00%
Republic of Poland Government Bond	3.750	5/25/2027	2,964,000	604,429	0.98%
Mexican Bonos	7.500	6/3/2027	11,981,200	579,198	0.94%
Malaysia Government Bond	3.478	6/14/2024	2,485,000	570,625	0.93%
Brazil Letras do Tesouro Nacional	8.208	1/1/2024	3,188,000	552,848	0.90%
Bonos de la Tesoreria de la Republica en pesos	5.000	3/1/2035	505,000,000	541,680	0.88%
Brazil Notas do Tesouro Nacional	10.000	1/1/2027	2,690,000	520,922	0.85%
Brazil Letras do Tesouro Nacional	12.006	7/1/2025	3,441,000	506,369	0.83%
Mexican Bonos	8.500	11/18/2038	10,124,200	505,580	0.82%
Thailand Government Bond	2.125	12/17/2026	17,095,000	498,497	0.81%
Indonesia Treasury Bond	6.125	5/15/2028	7,404,000,000	494,200	0.81%
Dominican Republic International Bond	5.500	2/22/2029	490,000	463,088	0.75%
Peru Government Bond	5.400	8/12/2034	2,070,000	455,023	0.74%

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Colombian TES	10.000	7/24/2024	1,563,900,000	418,220	0.68%
Republic of Poland Government Bond	3.210	1/25/2026	1,735,000	397,007	0.65%
Colombian TES	7.500	8/26/2026	1,618,700,000	389,657	0.63%
Indonesia Treasury Bond	7.500	8/15/2032	5,458,000,000	376,513	0.61%
Romanian Government International Bond	3.000	2/27/2027	394,000	362,776	0.59%
Czech Republic Government Bond	2.500	8/25/2028	9,500,000	362,384	0.59%
China Government Bond	3.250	6/6/2026	2,280,000	352,236	0.57%
Brazil Notas do Tesouro Nacional	10.000	1/1/2029	1,844,000	347,254	0.57%
Republic of Poland Government Bond	2.500	7/25/2026	1,750,000	346,167	0.56%
Indonesia Treasury Bond	7.500	4/15/2040	5,128,000,000	345,786	0.56%
Peru Government Bond	6.150	8/12/2032	1,435,000	345,712	0.56%
China Government Bond	3.290	5/23/2029	2,160,000	335,549	0.55%
Colombian TES	7.750	9/18/2030	1,458,000,000	328,046	0.53%
Hungary Government International Bond	2.125	9/22/2031	400,000	322,240	0.53%
Mexican Bonos	8.500	5/31/2029	6,376,300	321,328	0.52%
Thailand Government Bond	2.000	12/17/2031	11,580,000	314,317	0.51%
Hungary Government International Bond	1.125	4/28/2026	305,000	303,956	0.50%
Republic of South Africa Government Bond	8.000	1/31/2030	5,265,000	303,641	0.49%
Malaysia Government Bond	3.899	11/16/2027	1,320,000	302,247	0.49%
China Government Bond	1.990	4/9/2025	2,020,000	299,968	0.49%
Romanian Government International Bond	5.250	11/25/2027	296,000	299,330	0.49%
Thailand Government Bond	3.650	6/20/2031	9,555,000	297,698	0.49%
Malaysia Government Investment Issue	3.465	10/15/2030	1,320,000	287,198	0.47%
Serbia International Bond	3.125	5/15/2027	285,000	278,303	0.45%
Czech Republic Government Bond	2.750	7/23/2029	7,200,000	275,988	0.45%
Malaysia Government Bond	3.885	8/15/2029	1,215,000	275,148	0.45%
Peru Government Bond	6.950	8/12/2031	1,045,000	270,204	0.44%
Malaysia Government Bond	3.828	7/5/2034	1,265,000	269,157	0.44%
Peru Government Bond	6.350	8/12/2028	1,045,000	268,933	0.44%
Brazil Notas do Tesouro Nacional	10.000	1/1/2033	1,486,000	268,020	0.44%
Thailand Government Bond	1.585	12/17/2035	11,030,000	265,778	0.43%
Republic of South Africa Government Bond	8.500	1/31/2037	4,985,000	263,147	0.43%
Thailand Government Bond	3.775	6/25/2032	7,820,000	245,258	0.40%
Thailand Government Bond	3.400	6/17/2036	8,205,000	243,618	0.40%
Republic of South Africa Government Bond	10.500	12/21/2026	3,461,000	239,446	0.39%
Hungary Government Bond	3.250	10/22/2031	116,390,000	234,643	0.38%
Indonesia Treasury Bond	7.500	5/15/2038	3,485,000,000	234,602	0.38%
Colombian TES	9.250	5/28/2042	1,042,200,000	233,688	0.38%
China Government Bond	3.280	12/3/2027	1,500,000	232,839	0.38%
Thailand Government Bond	3.300	6/17/2038	8,165,000	232,338	0.38%
China Government Bond	3.130	11/21/2029	1,500,000	230,392	0.38%
Hungary Government International Bond	4.500	3/23/2028	95,230,000	224,769	0.37%
Mexican Bonos	8.000	11/7/2047	4,718,600	220,555	0.36%
Indonesia Treasury Bond	8.250	6/15/2032	3,019,000,000	217,178	0.35%
Republic of South Africa Government Bond	6.500	2/28/2041	5,221,770	214,629	0.35%

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Mexican Bonos	7.750	11/13/2042	4,644,600	212,965	0.35%
Republic of Poland Government Bond	1.750	4/25/2032	1,385,000	212,685	0.35%
Bonos de la Tesoreria de la Republica en pesos	6.000	1/1/2043	180,000,000	209,953	0.34%
Mexican Bonos	6.500	6/9/2022	4,108,400	208,517	0.34%
China Government Bond	3.010	5/13/2028	1,340,000	204,573	0.33%
Colombian TES	7.250	10/18/2034	1,012,000,000	202,540	0.33%
Thailand Government Bond	1.600	12/17/2029	7,352,000	198,923	0.32%
Croatia Government International Bond	1.500	6/17/2031	205,000	194,281	0.32%
Thailand Government Bond	2.875	12/17/2028	6,450,000	192,011	0.31%
Chile Government International Bond	2.750	1/31/2027	200,000	191,557	0.31%
Oman Government International Bond	7.000	1/25/2051	200,000	191,052	0.31%
Republic of South Africa Government Bond	9.000	1/31/2040	3,499,000	188,574	0.31%
Malaysia Government Bond	3.955	9/15/2025	810,000	187,005	0.30%
Indonesia Treasury Bond	7.000	5/15/2027	2,597,000,000	182,611	0.30%
Republic of South Africa Government Bond	7.000	2/28/2031	3,480,000	182,323	0.30%
Airport Authority HK	2.500	1/12/2032	200,000	177,970	0.29%
Czech Republic Government Bond	0.950	5/15/2030	5,140,000	168,594	0.27%
Republic of Poland Government Bond	3.250	7/25/2025	795,000	167,743	0.27%
Indonesia Treasury Bond	8.375	4/15/2039	2,251,000,000	164,807	0.27%
Malaysia Government Investment Issue	3.655	10/15/2024	700,000	161,232	0.26%
Malaysia Government Bond	3.757	5/22/2040	790,000	160,507	0.26%
China Government Bond	2.850	6/4/2027	1,050,000	159,468	0.26%
Indonesia Treasury Bond	7.125	6/15/2042	2,346,000,000	156,808	0.26%
Indonesia Treasury Bond	7.500	6/15/2035	2,252,000,000	154,829	0.25%
Indonesia Treasury Bond	5.625	5/15/2023	2,213,000,000	154,105	0.25%
Colombian TES	7.000	6/30/2032	738,600,000	152,425	0.25%
Peru Government Bond	8.200	8/12/2026	532,000	151,458	0.25%
China Government Bond	3.250	11/22/2028	970,000	150,286	0.24%
China Government Bond	3.720	4/12/2051	930,000	149,499	0.24%
Peru Government Bond	5.940	2/12/2029	585,000	145,952	0.24%
Peru Government Bond	6.900	8/12/2037	545,000	134,436	0.22%
Egypt Government Bond	14.563	7/6/2026	2,640,000	133,755	0.22%
Hungary Government Bond	3.000	8/21/2030	61,780,000	125,485	0.20%
China Government Bond	3.810	9/14/2050	700,000	114,202	0.19%
Malaysia Government Bond	3.906	7/15/2026	480,000	110,570	0.18%
North Macedonia Government International Bond	3.675	6/3/2026	110,000	109,571	0.18%
Bonos de la Tesoreria de la Republica en pesos	5.000	10/1/2028	95,000,000	106,828	0.17%
Colombian TES	7.000	3/26/2031	502,600,000	106,336	0.17%
Czech Republic Government Bond	1.200	3/13/2031	3,200,000	104,647	0.17%
Malaysia Government Investment Issue	3.726	3/31/2026	455,000	104,193	0.17%
Mexican Bonos	7.750	11/23/2034	2,103,000	100,061	0.16%
Mexican Bonos	10.000	11/20/2036	1,764,500	99,905	0.16%
Republic of Poland Government Bond	1.250	10/25/2030	640,000	99,285	0.16%
Romania Government Bond	4.750	10/11/2034	590,000	95,658	0.16%
Egypt Government International Bond	6.875	4/30/2040	130,000	92,651	0.15%

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Brazil Notas do Tesouro Nacional	10.000	1/1/2031	496,000	91,273	0.15%
Czech Republic Government Bond	2.000	10/13/2033	2,750,000	91,188	0.15%
Bonos de la Tesoreria de la Republica en pesos	4.700	9/1/2030	80,000,000	87,409	0.14%
Thailand Government Bond	2.000	6/17/2042	3,805,000	86,020	0.14%
Colombian TES	6.250	7/9/2036	480,500,000	85,406	0.14%
Malaysia Government Bond	3.502	5/31/2027	375,000	84,540	0.14%
Egypt Government Bond	14.483	4/6/2026	1,620,000	84,029	0.14%
Romania Government Bond	4.750	2/24/2025	410,000	82,342	0.13%
Czech Republic Government Bond	0.050	11/29/2029	2,640,000	81,073	0.13%
Malaysia Government Bond	3.900	11/30/2026	350,000	80,510	0.13%
Malaysia Government Investment Issue	4.130	7/9/2029	340,000	78,171	0.13%
Romanian Government International Bond	3.000	2/27/2027	82,000	75,502	0.12%
Malaysia Government Bond	4.762	4/7/2037	320,000	74,660	0.12%
Czech Republic Government Bond	1.750	6/23/2032	2,190,000	72,961	0.12%
Romanian Government International Bond	1.375	12/2/2029	85,000	72,545	0.12%
Mexican Bonos	5.000	3/6/2025	1,564,900	71,619	0.12%
Republic of South Africa Government Bond	7.750	2/28/2023	1,060,000	68,776	0.11%
China Government Bond	2.360	7/2/2023	450,000	67,826	0.11%
Malaysia Government Bond	4.254	5/31/2035	305,000	67,642	0.11%
Indonesia Treasury Bond	5.125	4/15/2027	1,026,000,000	67,306	0.11%
Romanian Government International Bond	2.625	12/2/2040	85,000	61,067	0.10%
Thailand Government Bond	4.875	6/22/2029	1,770,000	59,162	0.10%
Romania Government Bond	3.650	9/24/2031	360,000	56,825	0.09%
Hungary Government Bond	2.250	4/20/2033	32,920,000	56,792	0.09%
Colombian TES	7.250	10/26/2050	297,000,000	53,092	0.09%
Romania Government Bond	5.000	2/12/2029	280,000	51,827	0.08%
Indonesia Treasury Bond	8.250	5/15/2036	705,000,000	50,891	0.08%
Thailand Government Bond	1.600	6/17/2035	2,065,000	50,389	0.08%
Malaysia Government Bond	4.642	11/7/2033	210,000	48,895	0.08%
Argentine Bonos del Tesoro	16.000	10/17/2023	8,645,000	46,212	0.08%
Colombian TES	5.750	11/3/2027	179,100,000	38,136	0.06%
Indonesia Treasury Bond	8.750	5/15/2031	495,000,000	37,227	0.06%
Bulgaria Government International Bond	1.375	9/23/2050	50,000	36,232	0.06%
Colombian TES	6.000	4/28/2028	164,900,000	35,456	0.06%
Thailand Government Bond	1.875	6/17/2022	1,095,000	32,018	0.05%
Autonomous City of Buenos Aires Argentina	47.238	3/29/2024	3,970,000	31,706	0.05%
Uruguay Government International Bond	8.500	3/15/2028	1,245,000	28,736	0.05%
Bonos de la Tesoreria de la Republica en pesos	4.500	3/1/2026	25,000,000	28,571	0.05%
Czech Republic Government Bond	4.200	12/4/2036	660,000	26,977	0.04%
Bonos de la Tesoreria de la Republica en pesos	2.800	10/1/2033	30,000,000	25,389	0.04%
Argentine Bonos del Tesoro	15.500	10/17/2026	5,840,763	16,504	0.03%
Czech Republic Government Bond	1.500	4/24/2040	610,000	15,965	0.03%
International Finance Corp.	0.000	5/9/2027	1,000,000	11,583	0.02%
Malaysia Government Investment Issue	4.128	8/15/2025	35,000	8,142	0.01%
Romanian Government International Bond	2.625	12/2/2040	10,000	7,184	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Brazil Notas do Tesouro Nacional	10.000	1/1/2025	16,000	3,192	0.01%
Russian Federal Bond - OFZ	6.900	5/23/2029	5,670,000	0.00	0.00%
Russian Federal Bond - OFZ	7.700	3/23/2033	2,075,000	0.00	0.00%
Russian Federal Bond - OFZ	7.050	1/19/2028	38,215,000	0.00	0.00%
Russian Federal Bond - OFZ	8.500	9/17/2031	9,680,000	0.00	0.00%
Russian Federal Bond - OFZ	7.950	10/7/2026	20,950,000	0.00	0.00%
Russian Federal Bond - OFZ	6.100	7/18/2035	16,390,000	0.00	0.00%
Russian Federal Bond - OFZ	7.650	4/10/2030	18,440,000	0.00	0.00%
Russian Federal Bond - OFZ	6.000	10/6/2027	15,930,000	0.00	0.00%
Russian Federal Bond - OFZ	7.000	8/16/2023	24,325,000	0.00	0.00%
Russian Federal Bond - OFZ	7.250	5/10/2034	12,370,000	0.00	0.00%
Russian Federal Bond - OFZ	5.900	3/12/2031	27,720,000	0.00	0.00%
Mexican Bonos	8.000	12/7/2023	0.00	0.00	0.00%
Mexican Bonos	10.000	12/5/2024	0.00	0.00	0.00%
Russian Federal Bond - OFZ	8.150	2/3/2027	24,755,000	0.00	0.00%
PUT OPTIONS PURCHASED					
99D0RO7Q USD P MXN C SEP22 20.91 PUT		9/26/2022	563,000	29,839	0.05%
99D0S7FN USD PUT CLP CALL AUG22 829.6 PUT		8/11/2022	896,000	21,683	0.04%
99D0SBKA USD PUT MXN CALL NOV22 19.497 PUT		11/23/2022	912,000	12,494	0.02%
99D0RO86 USD P ZAR C SEP22 15.0735 PUT		9/26/2022	563,000	8,389	0.01%
99D0RO9I USD P PLN C SEP22 4.146 PUT		9/26/2022	844,000	8,102	0.01%
99D0SCB3 USD PUT MXN CALL NOV22 19.41 PUT		11/28/2022	607,000	7,709	0.01%
99D0RVVR USD PUT COP CALL OCT22 3572 PUT		10/6/2022	622,000	7,091	0.01%
99D0RNYT USD P PLN C SEP22 4.1124 PUT		9/22/2022	843,000	6,323	0.01%
99D0SCBB USD PUT MXN CALL AUG22 19.39 PUT		8/29/2022	607,000	5,584	0.01%
99D0RI32 USD P CLP C SEP22 774.3 PUT		9/8/2022	559,000	3,130	0.01%
99D0RI83 USD P CLP C SEP22 774.3 PUT		9/8/2022	559,000	3,130	0.01%
99D0S0UV EUR PUT CZK CALL JUL22 24.245 PUT		7/21/2022	881,000	1,513	0.00%
99D0RO92 USD P HUF C SEP22 330.65 PUT		9/26/2022	844,000	1,266	0.00%
99D0RNYD USD P HUF C SEP22 328.544 PUT		9/22/2022	843,000	1,012	0.00%
99D0RJND USD P CNH C SEP22 6.3037 PUT		9/14/2022	844,000	506	0.00%
99D0RK97 USD P CNH C SEP22 6.323 PUT		9/15/2022	560,000	392	0.00%
SHORT-TERM INVESTMENTS					
Fixed Income Clearing Corp.		6/1/2022	3,661,590	3,661,590	5.97%
DERIVATIVES - CALL OPTIONS WRITTEN					
99D0S6Q3 USD CALL CNH PUT AUG22 6.946 CALL		8/10/2022	(901,000)	2,388	0.00%
99D0S90F USD CALL THB PUT AUG22 35.43 CALL		8/17/2022	(591,000)	677	0.00%
99D0S0UN EUR CALL CZK PUT JUL22 25.38 CALL		7/21/2022	(881,000)	(47)	0.00%
99D0S6DL EUR CALL USD PUT AUG22 1.062 CALL		8/9/2022	(1,151,000)	(4,341)	-0.01%
DERIVATIVES - CENTRALLY CLEARED CREDIT DEFAULT SWAP CONTRACTS					
CDX Long: B9D0RMRR3 CDS USD R V 03MEVENT 2 CCPCDX / Shrt: B9D0RMRR3 CDS USD P F 1.00000 1 CCPCDX		6/20/2027	205,000	3,272	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
DERIVATIVES - CENTRALLY CLEARED INTEREST RATE SWAP CONTRACTS					
Long: B9D0R9MS5 IRS CZK R V 06MPRIBO 99D0R9MT3 CCPVANILLA / Shrt: B9D0R9MS5 IRS CZK P F 3.09000 99D0R9MS5 CCPVANILLA		6/15/2032	14,735,000	92,534	0.15%
Long: B9D0R9UI8 IRS HUF R V 06MBUBOR 99D0R9UL1 CCPVANILLA / Shrt: B9D0R9UI8 IRS HUF P F 5.18000 99D0R9UI8 CCPVANILLA		6/15/2032	130,325,000	45,570	0.07%
Long: B9D0R9YT0 IRS ZAR R V 03MJIBAR 99D0R9YW3 CCPVANILLA / Shrt: B9D0R9YT0 IRS ZAR P F 7.06400 99D0R9YT0 CCPVANILLA		6/15/2027	25,665,000	26,475	0.04%
Long: B9D0R9VU0 IRS PLN R V 06MWIBOR 99D0R9VX4 CCPVANILLA / Shrt: B9D0R9VU0 IRS PLN P F 3.87400 99D0R9VU0 CCPVANILLA		6/15/2032	605,000	25,070	0.04%
Long: B9D0RND96 IRS PLN R V 06MWIBOR 99D0RND96 CCPVANILLA / Shrt: B9D0RND96 IRS PLN P F 5.30000 99D0RND96 CCPVANILLA		6/15/2027	1,140,000	15,380	0.03%
Long: B9D0R9T25 IRS EUR R V 06MEURIB 99D0R9T33 CCPVANILLA / Shrt: B9D0R9T25 IRS EUR P F .47000 99D0R9T25 CCPVANILLA		6/15/2027	210,000	11,541	0.02%
Long: B9D0RI620 IRS CLP R V 00MCLICP 99D0RI653 CCPVANILLA / Shrt: B9D0RI620 IRS CLP P F 6.09000 99D0RI620 CCPVANILLA		6/15/2027	543,630,000	9,237	0.02%
Long: B9D0R0ON3 IRS CLP R V 00MCLICP 99D0R0OO1 CCPVANILLA / Shrt: B9D0R0ON3 IRS CLP P F 5.62000 99D0R0ON3 CCPVANILLA		6/15/2027	150,475,000	5,990	0.01%
Long: B9D0RQOB2 IRS CLP R V 00MCLICP 99D0RQOD8 CCPVANILLA / Shrt: B9D0RQOB2 IRS CLP P F 6.29000 99D0RQOB2 CCPVANILLA		6/15/2027	815,335,000	5,936	0.01%
Long: B9D0RHIH6 IRS MXN R V 01MTIIE 99D0RHII4 CCPVANILLA / Shrt: B9D0RHIH6 IRS MXN P F 8.31000 99D0RHIH6 CCPVANILLA		2/25/2032	11,345,000	5,606	0.01%
Long: S9D0S85Y2 IRS MXN R F 8.73000 99D0S85Y2 CCPVANILLA / Shrt: S9D0S85Y2 IRS MXN P V 01MTIIE 99D0S85X4 CCPVANILLA		4/25/2042	8,610,000	4,612	0.01%
Long: B9D0RQOH9 IRS CLP R V 00MCLICP 99D0RQOI7 CCPVANILLA / Shrt: B9D0RQOH9 IRS CLP P F 6.20500 99D0RQOH9 CCPVANILLA		6/15/2027	271,780,000	3,100	0.01%
Long: S9D0SA6N0 IRS CLP R F 6.13800 99D0SA6N0 CCPVANILLA / Shrt: S9D0SA6N0 IRS CLP P V 00MCLICP 99D0SA6M2 CCPVANILLA		9/21/2032	242,705,000	2,834	0.00%
Long: S9D0RI695 IRS CLP R F 7.86500 99D0RI695 CCPVANILLA / Shrt: S9D0RI695 IRS CLP P V 00MCLICP 99D0RI687 CCPVANILLA		6/15/2024	626,195,000	1,495	0.00%
Long: S9D0SA6B6 IRS CLP R F 7.23400 99D0SA6B6 CCPVANILLA / Shrt: S9D0SA6B6 IRS CLP P V 00MCLICP 99D0SA6A8 CCPVANILLA		9/21/2024	919,790,000	1,206	0.00%
Long: S9D0RQOL0 IRS CLP R F 6.14830 99D0RQOL0 CCPVANILLA / Shrt: S9D0RQOL0 IRS CLP P V 00MCLICP 99D0RQOK2 CCPVANILLA		6/15/2032	227,790,000	364	0.00%
Long: S9D0RQOU0 IRS CLP R F 5.95500 99D0RQOU0 CCPVANILLA / Shrt: S9D0RQOU0 IRS CLP P V 00MCLICP 99D0RQOT3 CCPVANILLA		6/15/2032	75,930,000	(1,053)	0.00%
Long: B9D0RI5W5 IRS CLP R V 00MCLICP 99D0RI5X3 CCPVANILLA / Shrt: B9D0RI5W5 IRS CLP P F 6.52000 99D0RI5W5 CCPVANILLA		6/15/2027	543,630,000	(2,113)	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Long: S9D0R16O2 IRS CLP R F 5.90000 99D0R16O2 CCPVANILLA / Shrt: S9D0R16O2 IRS CLP P V 00MCLICP 99D0R16N4 CCPVANILLA		6/15/2032	153,015,000	(2,795)	0.00%
Long: S9D0RQO48 IRS CLP R F 7.07400 99D0RQO48 CCPVANILLA / Shrt: S9D0RQO48 IRS CLP P V 00MCLICP 99D0RQO30 CCPVANILLA		6/15/2024	311,225,000	(4,671)	-0.01%
Long: S9D0R16R5 IRS CLP R F 5.72500 99D0R16R5 CCPVANILLA / Shrt: S9D0R16R5 IRS CLP P V 00MCLICP 99D0R16P9 CCPVANILLA		6/15/2032	153,010,000	(4,937)	-0.01%
Long: S9D0R16I5 IRS CLP R F 7.36000 99D0R16I5 CCPVANILLA / Shrt: S9D0R16I5 IRS CLP P V 00MCLICP 99D0R16H7 CCPVANILLA		6/15/2024	626,195,000	(5,459)	-0.01%
Long: B9D0SA6V2 IRS CLP R V 00MCLICP 99D0SA6W0 CCPVANILLA / Shrt: B9D0SA6V2 IRS CLP P F 6.35700 99D0SA6V2 CCPVANILLA		9/21/2027	802,360,000	(6,276)	-0.01%
Long: S9D0OFNI5 IRS MXN R F 6.42000 99D0OFNI5 CCPVANILLA / Shrt: S9D0OFNI5 IRS MXN P V 01MTIIE 99D0OFNH7 CCPVANILLA		6/5/2028	2,765,000	(13,975)	-0.02%
Long: S9D0RQO06 IRS CLP R F 7.01000 99D0RQO06 CCPVANILLA / Shrt: S9D0RQO06 IRS CLP P V 00MCLICP 99D0RQNZ0 CCPVANILLA		6/15/2024	933,680,000	(15,326)	-0.02%
Long: S9D0R9ZH5 IRS ZAR R F 8.01750 99D0R9ZH5 CCPVANILLA / Shrt: S9D0R9ZH5 IRS ZAR P V 03MJIBAR 99D0R9ZC6 CCPVANILLA		6/15/2032	10,990,000	(20,617)	-0.03%
Long: S9D0OY453 IRS MXN R F 6.40000 99D0OY453 CCPVANILLA / Shrt: S9D0OY453 IRS MXN P V 01MTIIE 99D0OY446 CCPVANILLA		7/16/2026	5,615,000	(22,454)	-0.04%
Long: S9D0R9U98 IRS HUF R F 5.51000 99D0R9U98 CCPVANILLA / Shrt: S9D0R9U98 IRS HUF P V 06MBUBOR 99D0R9U80 CCPVANILLA		6/15/2027	357,135,000	(75,435)	-0.12%
Long: S9D0R9V97 IRS PLN R F 4.10700 99D0R9V97 CCPVANILLA / Shrt: S9D0R9V97 IRS PLN P V 06MWIBOR 99D0R9V89 CCPVANILLA		6/15/2027	3,440,000	(85,889)	-0.14%
Long: S9D0R9NH8 IRS CZK R F 3.56700 99D0R9NH8 CCPVANILLA / Shrt: S9D0R9NH8 IRS CZK P V 06MPRIBO 99D0R9NG0 CCPVANILLA		6/15/2027	36,790,000	(117,288)	-0.19%

DERIVATIVES - FOREIGN CURRENCY

CZECH KORUNA			780,524	861	0.00%
POLISH ZLOTY			181,559	771	0.00%
EURO CURRENCY			(8,283)	661	0.00%
YUAN RENMINBI			270,591	320	0.00%
BRAZILIAN REAL			5,148	60	0.00%
COLOMBIAN PESO			80,939,516	34	0.00%
MALAYSIAN RINGGIT			67,526	5	0.00%
CHILEAN PESO			346,950	3	0.00%
PERUVIAN NOUVEAU SOL			2,889	2	0.00%
POUND STERLING			15	0	0.00%
SOUTH AFRICAN RAND			6,837	(9)	0.00%
INDONESIAN RUPIAH			833,365,738	(34)	0.00%
THAILAND BAHT			1,091,956	(49)	0.00%
MEXICAN PESO (NEW)			5,552	(291)	0.00%
ROMANIAN LEU			78,872	(405)	0.00%
HUNGARIAN FORINT			4,659,001	(434)	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
ARGENTINE PESO			1,540,029	(806)	0.00%
EGYPTIAN POUND			275,643	(1,773)	0.00%
DERIVATIVES - FOREIGN CURRENCY CONTRACTS					
BRAZILIAN REAL		6/2/2022	19,168,000	367,722	0.60%
EURO CURRENCY		6/15/2022	(3,215,000)	148,686	0.24%
BRAZILIAN REAL		7/5/2022	2,007,000	78,483	0.13%
MEXICAN PESO (NEW)		6/15/2022	20,444,000	72,599	0.12%
BRAZILIAN REAL		7/14/2022	2,214,000	62,648	0.10%
RUSSIAN RUBLE		7/13/2022	26,964,000	48,861	0.08%
BRAZILIAN REAL		2/10/2023	1,645,000	41,619	0.07%
MEXICAN PESO (NEW)		6/15/2022	16,251,000	32,791	0.05%
MEXICAN PESO (NEW)		6/15/2022	6,760,000	31,453	0.05%
BRAZILIAN REAL		9/2/2022	21,967,000	30,633	0.05%
MEXICAN PESO (NEW)		6/15/2022	7,020,000	30,515	0.05%
BRAZILIAN REAL		6/2/2022	(19,528,000)	22,957	0.04%
AUSTRALIAN DOLLAR		6/15/2022	(1,413,000)	21,596	0.04%
RUSSIAN RUBLE		6/1/2022	8,210,000	20,220	0.03%
BRAZILIAN REAL		6/2/2022	1,080,000	19,692	0.03%
EGYPTIAN POUND		6/15/2022	(2,280,000)	17,829	0.03%
YUAN RENMINBI OFFSHORE		6/15/2022	(2,659,000)	17,486	0.03%
BRAZILIAN REAL		6/2/2022	950,000	15,827	0.03%
CHILEAN PESO		6/15/2022	363,620,000	15,533	0.03%
YUAN RENMINBI OFFSHORE		6/15/2022	(2,095,000)	15,498	0.03%
MEXICAN PESO (NEW)		6/15/2022	4,120,000	15,495	0.03%
YUAN RENMINBI OFFSHORE		7/11/2022	(5,427,000)	14,868	0.02%
RUSSIAN RUBLE		6/1/2022	(8,210,000)	13,317	0.02%
TURKISH LIRA		6/15/2022	(2,564,000)	12,697	0.02%
CHILEAN PESO		8/16/2022	231,914,000	12,487	0.02%
MEXICAN PESO (NEW)		6/15/2022	3,880,000	12,449	0.02%
YUAN RENMINBI OFFSHORE		6/15/2022	(1,948,000)	12,432	0.02%
HUNGARIAN FORINT		6/15/2022	(55,400,000)	12,140	0.02%
NEW ZEALAND DOLLAR		6/15/2022	(355,000)	11,291	0.02%
HUNGARIAN FORINT		6/15/2022	(47,800,000)	11,004	0.02%
SOUTH AFRICAN RAND		6/15/2022	(2,680,000)	10,473	0.02%
MEXICAN PESO (NEW)		6/15/2022	2,846,000	10,440	0.02%
MEXICAN PESO (NEW)		6/15/2022	4,530,000	10,395	0.02%
POUND STERLING		8/25/2022	(216,000)	10,337	0.02%
HUNGARIAN FORINT		6/15/2022	(48,800,000)	10,337	0.02%
RUSSIAN RUBLE		8/24/2022	4,645,000	10,144	0.02%
POUND STERLING		6/15/2022	(123,000)	10,056	0.02%
YUAN RENMINBI OFFSHORE		6/15/2022	(1,496,000)	9,737	0.02%
POLISH ZLOTY		6/10/2022	693,000	9,373	0.02%
POLISH ZLOTY		8/18/2022	819,000	9,111	0.01%
EURO CURRENCY		6/15/2022	(262,000)	8,752	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
YUAN RENMINBI OFFSHORE		6/15/2022	(1,464,000)	8,533	0.01%
EURO CURRENCY		6/15/2022	(220,000)	8,481	0.01%
SOUTH AFRICAN RAND		9/28/2022	(2,595,000)	8,432	0.01%
CZECH KORUNA		7/25/2022	(9,308,000)	8,369	0.01%
TURKISH LIRA		6/15/2022	(4,405,000)	8,336	0.01%
THAILAND BAHT		6/15/2022	(13,080,000)	8,287	0.01%
NEW ZEALAND DOLLAR		6/15/2022	(310,000)	8,180	0.01%
MEXICAN PESO (NEW)		6/15/2022	4,210,000	8,161	0.01%
CHILEAN PESO		6/15/2022	(161,942,000)	8,103	0.01%
THAILAND BAHT		6/15/2022	(11,540,000)	7,992	0.01%
HUNGARIAN FORINT		6/15/2022	(41,700,000)	7,933	0.01%
YUAN RENMINBI OFFSHORE		9/16/2022	(1,357,000)	7,846	0.01%
HUNGARIAN FORINT		6/15/2022	(26,762,000)	7,649	0.01%
POLISH ZLOTY		6/15/2022	780,000	7,562	0.01%
POUND STERLING		6/15/2022	(123,000)	7,552	0.01%
EURO CURRENCY		8/4/2022	(124,000)	7,551	0.01%
MEXICAN PESO (NEW)		6/15/2022	3,450,000	7,466	0.01%
EURO CURRENCY		6/10/2022	228,000	7,309	0.01%
SOUTH KOREAN WON		11/4/2022	408,392,000	7,285	0.01%
POLISH ZLOTY		6/15/2022	945,000	7,273	0.01%
SOUTH AFRICAN RAND		6/15/2022	(2,258,000)	7,176	0.01%
EURO CURRENCY		6/15/2022	369,000	7,065	0.01%
EURO CURRENCY		8/3/2022	(126,000)	7,000	0.01%
POLISH ZLOTY		6/15/2022	505,000	6,729	0.01%
BRAZILIAN REAL		6/2/2022	380,000	6,480	0.01%
INDONESIAN RUPIAH		6/15/2022	(6,776,000,000)	6,412	0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	(963,000)	6,355	0.01%
POLISH ZLOTY		7/27/2022	1,621,000	6,285	0.01%
THAILAND BAHT		8/3/2022	24,311,000	6,265	0.01%
MEXICAN PESO (NEW)		6/15/2022	3,940,000	6,253	0.01%
CZECH KORUNA		6/15/2022	7,570,000	6,200	0.01%
COLOMBIAN PESO		6/15/2022	456,000,000	6,175	0.01%
COLOMBIAN PESO		6/15/2022	2,051,227,000	6,095	0.01%
SOUTH AFRICAN RAND		7/27/2022	(7,509,000)	6,082	0.01%
MALAYSIAN RINGGIT		6/15/2022	(1,330,000)	6,079	0.01%
NEW ZEALAND DOLLAR		6/15/2022	(185,000)	6,058	0.01%
POLISH ZLOTY		6/15/2022	910,000	6,008	0.01%
MEXICAN PESO (NEW)		6/15/2022	3,350,000	5,926	0.01%
MEXICAN PESO (NEW)		6/15/2022	1,840,000	5,919	0.01%
MALAYSIAN RINGGIT		6/15/2022	(710,000)	5,830	0.01%
CHILEAN PESO		6/22/2022	(308,255,000)	5,790	0.01%
INDIAN RUPEE		6/15/2022	(26,257,000)	5,768	0.01%
CHILEAN PESO		6/22/2022	(305,421,000)	5,736	0.01%
BRAZILIAN REAL		6/2/2022	470,000	5,582	0.01%
MEXICAN PESO (NEW)		6/15/2022	2,640,000	5,559	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NEW ZEALAND DOLLAR		6/15/2022	235,000	5,536	0.01%
EURO CURRENCY		6/15/2022	(136,000)	5,476	0.01%
EURO CURRENCY		8/11/2022	346,000	5,460	0.01%
TURKISH LIRA		6/15/2022	(2,130,000)	5,457	0.01%
YUAN RENMINBI OFFSHORE		7/13/2022	(2,822,000)	5,432	0.01%
CHILEAN PESO		6/22/2022	90,316,000	5,377	0.01%
HUNGARIAN FORINT		6/15/2022	(22,400,000)	5,268	0.01%
TURKISH LIRA		7/21/2022	(2,300,000)	5,074	0.01%
BRAZILIAN REAL		6/2/2022	(4,000,000)	4,702	0.01%
SOUTH AFRICAN RAND		6/15/2022	5,380,000	4,697	0.01%
YUAN RENMINBI OFFSHORE		9/19/2022	(916,000)	4,684	0.01%
POLISH ZLOTY		6/15/2022	475,000	4,670	0.01%
PHILIPPINE PESO		6/15/2022	(18,401,000)	4,647	0.01%
CZECH KORUNA		6/15/2022	(3,150,000)	4,578	0.01%
BRAZILIAN REAL		6/2/2022	(1,340,000)	4,567	0.01%
THAILAND BAHT		6/15/2022	(7,110,000)	4,479	0.01%
THAILAND BAHT		6/15/2022	(9,000,000)	4,432	0.01%
MEXICAN PESO (NEW)		7/25/2022	10,212,000	4,423	0.01%
MALAYSIAN RINGGIT		6/15/2022	(880,000)	4,404	0.01%
EURO CURRENCY		6/15/2022	(176,000)	4,325	0.01%
HUNGARIAN FORINT		6/15/2022	(19,900,000)	4,279	0.01%
BRAZILIAN REAL		6/2/2022	500,000	4,257	0.01%
CZECH KORUNA		6/15/2022	(4,780,000)	4,252	0.01%
SOUTH AFRICAN RAND		6/15/2022	(2,226,000)	4,189	0.01%
MEXICAN PESO (NEW)		6/15/2022	2,640,000	4,148	0.01%
EURO CURRENCY		6/15/2022	136,000	3,937	0.01%
EURO CURRENCY		6/15/2022	(94,000)	3,888	0.01%
HUNGARIAN FORINT		6/15/2022	(48,800,000)	3,694	0.01%
SOUTH AFRICAN RAND		6/15/2022	2,430,000	3,688	0.01%
EURO CURRENCY		6/15/2022	(115,000)	3,668	0.01%
SOL		6/15/2022	1,479,000	3,660	0.01%
EURO CURRENCY		6/15/2022	(131,000)	3,623	0.01%
EURO CURRENCY		6/15/2022	177,000	3,599	0.01%
EURO CURRENCY		9/16/2022	(138,000)	3,597	0.01%
NEW ZEALAND DOLLAR		6/15/2022	(150,000)	3,578	0.01%
HUNGARIAN FORINT		6/15/2022	(43,500,000)	3,546	0.01%
CANADIAN DOLLAR		8/9/2022	847,000	3,527	0.01%
POLISH ZLOTY		6/15/2022	1,785,000	3,502	0.01%
CZECH KORUNA		6/15/2022	(3,360,000)	3,474	0.01%
EURO CURRENCY		6/15/2022	(122,000)	3,391	0.01%
BRAZILIAN REAL		6/2/2022	345,000	3,386	0.01%
HUNGARIAN FORINT		6/15/2022	(84,819,000)	3,377	0.01%
THAILAND BAHT		6/15/2022	(3,780,000)	3,375	0.01%
EURO CURRENCY		6/15/2022	(126,000)	3,361	0.01%
POLISH ZLOTY		6/15/2022	395,000	3,336	0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
NEW ZEALAND DOLLAR		6/15/2022	(105,000)	3,326	0.01%
BRAZILIAN REAL		6/2/2022	305,000	3,287	0.01%
COLOMBIAN PESO		6/15/2022	623,700,000	3,214	0.01%
EURO CURRENCY		6/15/2022	(186,000)	3,205	0.01%
EURO CURRENCY		6/15/2022	(117,000)	3,193	0.01%
EURO CURRENCY		6/15/2022	(198,000)	3,170	0.01%
THAILAND BAHT		6/15/2022	(3,740,000)	3,112	0.01%
POLISH ZLOTY		9/28/2022	1,152,000	3,072	0.01%
HUNGARIAN FORINT		6/15/2022	(11,700,000)	3,018	0.00%
URUGUAYAN PESO		6/15/2022	1,589,000	2,995	0.00%
EURO CURRENCY		6/15/2022	137,000	2,983	0.00%
MEXICAN PESO (NEW)		6/15/2022	3,210,000	2,943	0.00%
RUSSIAN RUBLE		6/21/2022	8,250,000	2,917	0.00%
SOUTH AFRICAN RAND		6/15/2022	(840,000)	2,855	0.00%
POUND STERLING		6/15/2022	(52,000)	2,836	0.00%
THAILAND BAHT		6/15/2022	(5,160,000)	2,749	0.00%
EURO CURRENCY		6/10/2022	(139,000)	2,745	0.00%
BRAZILIAN REAL		6/2/2022	415,000	2,680	0.00%
POLISH ZLOTY		6/15/2022	12,282,000	2,657	0.00%
COLOMBIAN PESO		6/15/2022	427,500,000	2,595	0.00%
BRAZILIAN REAL		6/2/2022	700,000	2,581	0.00%
AUSTRALIAN DOLLAR		6/15/2022	(345,000)	2,456	0.00%
EURO CURRENCY		6/15/2022	(109,000)	2,424	0.00%
POUND STERLING		6/15/2022	(41,000)	2,412	0.00%
EURO CURRENCY		6/15/2022	167,000	2,314	0.00%
HUNGARIAN FORINT		6/15/2022	(7,997,000)	2,286	0.00%
CZECH KORUNA		6/15/2022	3,050,000	2,283	0.00%
SOL		6/15/2022	500,000	2,275	0.00%
BRAZILIAN REAL		6/2/2022	(636,000)	2,237	0.00%
EURO CURRENCY		6/15/2022	146,000	2,223	0.00%
BRAZILIAN REAL		6/2/2022	960,000	2,170	0.00%
AUSTRALIAN DOLLAR		6/15/2022	(125,000)	2,143	0.00%
INDONESIAN RUPIAH		6/15/2022	(4,334,000,000)	2,083	0.00%
MEXICAN PESO (NEW)		6/15/2022	730,000	2,070	0.00%
MEXICAN PESO (NEW)		6/15/2022	5,150,000	2,022	0.00%
INDIAN RUPEE		6/15/2022	(6,860,000)	2,006	0.00%
THAILAND BAHT		6/15/2022	(5,610,000)	1,948	0.00%
EURO CURRENCY		6/15/2022	(72,000)	1,932	0.00%
HUNGARIAN FORINT		6/15/2022	(53,300,000)	1,903	0.00%
TURKISH LIRA		6/15/2022	(3,075,000)	1,899	0.00%
CZECH KORUNA		6/15/2022	4,070,000	1,876	0.00%
SOL		6/15/2022	(460,000)	1,852	0.00%
MEXICAN PESO (NEW)		8/4/2022	8,386,000	1,840	0.00%
EURO CURRENCY		6/15/2022	(135,000)	1,802	0.00%
TURKISH LIRA		6/15/2022	(1,000,000)	1,775	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOL		6/15/2022	315,000	1,762	0.00%
THAILAND BAHT		6/15/2022	10,570,000	1,692	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	863,000	1,664	0.00%
EGYPTIAN POUND		6/15/2022	1,385,000	1,607	0.00%
COLOMBIAN PESO		6/15/2022	267,700,000	1,607	0.00%
MEXICAN PESO (NEW)		6/15/2022	(5,570,000)	1,581	0.00%
INDIAN RUPEE		6/15/2022	(8,210,000)	1,568	0.00%
CZECH KORUNA		6/15/2022	2,960,000	1,538	0.00%
CANADIAN DOLLAR		6/15/2022	125,000	1,508	0.00%
EGYPTIAN POUND		6/15/2022	1,385,000	1,494	0.00%
INDONESIAN RUPIAH		6/15/2022	(1,334,000,000)	1,464	0.00%
THAILAND BAHT		6/15/2022	(3,640,000)	1,448	0.00%
PHILIPPINE PESO		6/15/2022	(5,570,000)	1,428	0.00%
THAILAND BAHT		6/15/2022	(3,800,000)	1,420	0.00%
THAILAND BAHT		6/15/2022	4,310,000	1,393	0.00%
CZECH KORUNA		6/15/2022	3,440,000	1,377	0.00%
NEW ZEALAND DOLLAR		6/15/2022	205,000	1,372	0.00%
BRAZILIAN REAL		6/2/2022	405,000	1,370	0.00%
POLISH ZLOTY		9/26/2022	1,224,000	1,366	0.00%
POLISH ZLOTY		6/15/2022	470,000	1,358	0.00%
SOL		6/15/2022	605,000	1,347	0.00%
EURO CURRENCY		6/15/2022	(181,000)	1,343	0.00%
PHILIPPINE PESO		6/15/2022	9,460,000	1,337	0.00%
TURKISH LIRA		6/15/2022	(695,000)	1,299	0.00%
INDONESIAN RUPIAH		6/15/2022	(4,575,000,000)	1,286	0.00%
MEXICAN PESO (NEW)		6/15/2022	1,200,000	1,249	0.00%
TURKISH LIRA		6/15/2022	(520,000)	1,239	0.00%
THAILAND BAHT		6/15/2022	(4,670,000)	1,194	0.00%
BRAZILIAN REAL		1/26/2023	1,461,000	1,190	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	753,000	1,179	0.00%
BRAZILIAN REAL		6/2/2022	240,000	1,178	0.00%
BRAZILIAN REAL		6/2/2022	(960,000)	1,129	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	869,000	1,115	0.00%
EURO CURRENCY		6/15/2022	57,000	1,084	0.00%
POLISH ZLOTY		6/15/2022	1,460,000	1,064	0.00%
THAILAND BAHT		6/15/2022	(1,890,000)	1,024	0.00%
BRAZILIAN REAL		9/2/2022	(990,000)	1,011	0.00%
MALAYSIAN RINGGIT		6/15/2022	840,000	1,004	0.00%
COLOMBIAN PESO		6/15/2022	117,900,000	954	0.00%
POLISH ZLOTY		6/15/2022	180,000	952	0.00%
INDIAN RUPEE		6/15/2022	(7,516,000)	934	0.00%
SOUTH AFRICAN RAND		6/15/2022	(5,770,000)	902	0.00%
HUNGARIAN FORINT		6/15/2022	53,100,000	882	0.00%
MEXICAN PESO (NEW)		6/15/2022	827,000	877	0.00%
THAILAND BAHT		6/15/2022	(980,000)	855	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH KOREAN WON		9/19/2022	187,248,000	838	0.00%
INDIAN RUPEE		6/15/2022	(20,490,000)	836	0.00%
EGYPTIAN POUND		6/15/2022	2,430,000	800	0.00%
MEXICAN PESO (NEW)		6/15/2022	(3,060,000)	774	0.00%
TURKISH LIRA		6/15/2022	(1,405,000)	771	0.00%
POLISH ZLOTY		6/15/2022	775,000	770	0.00%
CZECH KORUNA		6/15/2022	(3,010,000)	754	0.00%
HUNGARIAN FORINT		6/15/2022	(19,200,000)	678	0.00%
POLISH ZLOTY		6/15/2022	875,000	669	0.00%
YUAN RENMINBI OFFSHORE		8/12/2022	353,000	655	0.00%
MEXICAN PESO (NEW)		6/15/2022	570,000	632	0.00%
BRAZILIAN REAL		6/2/2022	205,000	611	0.00%
SOUTH AFRICAN RAND		6/15/2022	1,250,000	586	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	(747,000)	585	0.00%
MEXICAN PESO (NEW)		10/6/2022	2,934,000	585	0.00%
EGYPTIAN POUND		6/15/2022	1,496,000	577	0.00%
EURO CURRENCY		6/15/2022	(18,000)	562	0.00%
BRAZILIAN REAL		6/2/2022	(470,000)	553	0.00%
THAILAND BAHT		6/15/2022	(4,070,000)	547	0.00%
INDIAN RUPEE		6/15/2022	12,120,000	518	0.00%
EGYPTIAN POUND		6/15/2022	1,274,000	491	0.00%
EURO CURRENCY		6/15/2022	(20,000)	489	0.00%
CHILEAN PESO		6/15/2022	(23,245,000)	479	0.00%
CANADIAN DOLLAR		6/15/2022	(150,000)	476	0.00%
EURO CURRENCY		6/15/2022	23,000	459	0.00%
CANADIAN DOLLAR		6/15/2022	230,000	446	0.00%
CZECH KORUNA		6/15/2022	8,540,000	425	0.00%
EURO CURRENCY		6/15/2022	166,000	415	0.00%
EURO CURRENCY		6/15/2022	11,000	393	0.00%
POUND STERLING		6/15/2022	94,000	382	0.00%
THAILAND BAHT		6/15/2022	1,360,000	355	0.00%
EURO CURRENCY		6/15/2022	(13,000)	345	0.00%
THAILAND BAHT		6/15/2022	3,320,000	339	0.00%
POLISH ZLOTY		6/15/2022	(1,077,000)	325	0.00%
EURO CURRENCY		6/15/2022	(8,000)	309	0.00%
POLISH ZLOTY		6/15/2022	(131,000)	280	0.00%
INDIAN RUPEE		8/17/2022	(16,887,000)	271	0.00%
INDIAN RUPEE		6/15/2022	(4,604,000)	235	0.00%
SOL		6/15/2022	235,000	204	0.00%
SOUTH AFRICAN RAND		6/15/2022	440,000	183	0.00%
INDONESIAN RUPIAH		6/15/2022	1,122,000,000	150	0.00%
THAILAND BAHT		8/19/2022	530,000	143	0.00%
CHILEAN PESO		6/15/2022	72,717,000	140	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	(324,000)	102	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	269,000	83	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
YUAN RENMINBI OFFSHORE		6/15/2022	(1,205,000)	79	0.00%
COLOMBIAN PESO		6/15/2022	192,700,000	76	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	489,000	67	0.00%
SOUTH AFRICAN RAND		6/15/2022	(1,010,000)	59	0.00%
HUNGARIAN FORINT		6/15/2022	(91,200,000)	54	0.00%
EURO CURRENCY		6/15/2022	68,000	38	0.00%
POLISH ZLOTY		6/15/2022	208,000	36	0.00%
MALAYSIAN RINGGIT		6/15/2022	690,000	30	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	1,947,000	26	0.00%
THAILAND BAHT		6/15/2022	(2,710,000)	11	0.00%
BRAZILIAN REAL		6/2/2022	(3,000)	10	0.00%
TURKISH LIRA		6/15/2022	(2,590,000)	8	0.00%
CHILEAN PESO		6/15/2022	(32,340,000)	6	0.00%
PHILIPPINE PESO		6/15/2022	15,420,000	(24)	0.00%
EURO CURRENCY		6/15/2022	(10,000)	(30)	0.00%
CANADIAN DOLLAR		6/15/2022	(100,000)	(37)	0.00%
INDONESIAN RUPIAH		6/15/2022	(3,813,000,000)	(44)	0.00%
THAILAND BAHT		6/15/2022	(4,160,000)	(51)	0.00%
INDIAN RUPEE		6/15/2022	8,240,000	(59)	0.00%
POLISH ZLOTY		6/15/2022	(199,000)	(63)	0.00%
SOL		6/15/2022	(427,000)	(64)	0.00%
CZECH KORUNA		6/15/2022	910,000	(90)	0.00%
COLOMBIAN PESO		10/11/2022	753,474,000	(91)	0.00%
COLOMBIAN PESO		6/15/2022	918,100,000	(91)	0.00%
POLISH ZLOTY		6/15/2022	255,000	(95)	0.00%
AUSTRALIAN DOLLAR		6/15/2022	9,000	(127)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	(336,000)	(148)	0.00%
POUND STERLING		6/15/2022	3,000	(178)	0.00%
ROMANIAN LEU		6/15/2022	345,000	(185)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	821,000	(188)	0.00%
INDIAN RUPEE		6/15/2022	2,280,000	(190)	0.00%
EURO CURRENCY		6/15/2022	5,000	(202)	0.00%
EURO CURRENCY		6/15/2022	13,000	(212)	0.00%
COLOMBIAN PESO		6/15/2022	194,700,000	(250)	0.00%
CZECH KORUNA		6/15/2022	3,110,000	(293)	0.00%
POLISH ZLOTY		6/15/2022	832,000	(302)	0.00%
HUNGARIAN FORINT		6/15/2022	36,600,000	(303)	0.00%
EURO CURRENCY		6/15/2022	(17,000)	(312)	0.00%
EURO CURRENCY		6/15/2022	(17,000)	(328)	0.00%
POLISH ZLOTY		6/15/2022	505,000	(341)	0.00%
CANADIAN DOLLAR		6/15/2022	155,000	(362)	0.00%
TURKISH LIRA		6/15/2022	(1,265,000)	(390)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	(2,300,000)	(405)	0.00%
PHILIPPINE PESO		6/15/2022	(3,880,000)	(416)	0.00%
INDONESIAN RUPIAH		6/15/2022	742,000,000	(433)	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
EURO CURRENCY		6/15/2022	(14,000)	(437)	0.00%
SOL		6/15/2022	(465,000)	(471)	0.00%
AUSTRALIAN DOLLAR		6/15/2022	(95,000)	(472)	0.00%
THAILAND BAHT		6/15/2022	(2,850,000)	(477)	0.00%
HUNGARIAN FORINT		6/15/2022	(43,900,000)	(493)	0.00%
CHILEAN PESO		6/15/2022	(43,500,000)	(518)	0.00%
MALAYSIAN RINGGIT		6/15/2022	(420,000)	(524)	0.00%
SERBIAN DINAR		6/15/2022	3,303,000	(526)	0.00%
THAILAND BAHT		6/15/2022	(2,370,000)	(539)	0.00%
THAILAND BAHT		6/15/2022	7,970,000	(557)	0.00%
MEXICAN PESO (NEW)		11/30/2022	(3,292,000)	(577)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(690,000)	(594)	0.00%
MALAYSIAN RINGGIT		6/15/2022	490,000	(615)	0.00%
SOUTH AFRICAN RAND		6/15/2022	(1,880,000)	(644)	0.00%
POUND STERLING		6/15/2022	(76,000)	(655)	0.00%
SOUTH AFRICAN RAND		7/27/2022	7,259,000	(658)	0.00%
MEXICAN PESO (NEW)		6/15/2022	15,366,000	(663)	0.00%
HUNGARIAN FORINT		6/15/2022	(41,400,000)	(668)	0.00%
EURO CURRENCY		6/15/2022	(41,000)	(672)	0.00%
EURO CURRENCY		6/15/2022	(43,000)	(686)	0.00%
EURO CURRENCY		6/15/2022	16,000	(692)	0.00%
MEXICAN PESO (NEW)		8/31/2022	(3,233,000)	(712)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	412,000	(724)	0.00%
EURO CURRENCY		6/15/2022	(151,000)	(724)	0.00%
EURO CURRENCY		6/15/2022	20,000	(734)	0.00%
INDIAN RUPEE		6/15/2022	5,580,000	(737)	0.00%
COLOMBIAN PESO		6/15/2022	282,100,000	(746)	0.00%
INDONESIAN RUPIAH		6/15/2022	3,650,000,000	(749)	0.00%
CHILEAN PESO		6/15/2022	(103,900,000)	(751)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	(440,000)	(753)	0.00%
EURO CURRENCY		6/15/2022	(52,000)	(789)	0.00%
EURO CURRENCY		6/15/2022	(319,000)	(795)	0.00%
CANADIAN DOLLAR		6/15/2022	(150,000)	(850)	0.00%
CZECH KORUNA		6/15/2022	(1,830,000)	(862)	0.00%
BRAZILIAN REAL		9/2/2022	850,000	(868)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(840,000)	(894)	0.00%
SOUTH AFRICAN RAND		6/15/2022	(1,450,000)	(910)	0.00%
INDONESIAN RUPIAH		6/15/2022	2,242,000,000	(918)	0.00%
ROMANIAN LEU		6/15/2022	220,000	(927)	0.00%
EURO CURRENCY		6/15/2022	27,000	(935)	0.00%
THAILAND BAHT		6/15/2022	(2,940,000)	(943)	0.00%
THAILAND BAHT		6/10/2022	(4,463,000)	(979)	0.00%
INDIAN RUPEE		6/15/2022	(19,670,000)	(986)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	924,000	(1,046)	0.00%
POLISH ZLOTY		6/15/2022	385,000	(1,051)	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
CANADIAN DOLLAR		6/15/2022	120,000	(1,067)	0.00%
SOUTH AFRICAN RAND		6/15/2022	810,000	(1,110)	0.00%
POLISH ZLOTY		6/10/2022	(783,000)	(1,115)	0.00%
EURO CURRENCY		6/15/2022	64,000	(1,127)	0.00%
INDONESIAN RUPIAH		6/15/2022	2,840,000,000	(1,176)	0.00%
POUND STERLING		6/15/2022	102,000	(1,177)	0.00%
INDONESIAN RUPIAH		6/15/2022	1,160,000,000	(1,210)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	(836,000)	(1,210)	0.00%
CZECH KORUNA		6/15/2022	2,050,000	(1,236)	0.00%
THAILAND BAHT		6/15/2022	(5,730,000)	(1,244)	0.00%
CHILEAN PESO		6/15/2022	(23,900,000)	(1,255)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	221,000	(1,290)	0.00%
ROMANIAN LEU		6/15/2022	645,000	(1,306)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(4,390,000)	(1,310)	0.00%
ROMANIAN LEU		6/15/2022	230,000	(1,325)	0.00%
THAILAND BAHT		6/15/2022	(3,120,000)	(1,333)	0.00%
YUAN RENMINBI OFFSHORE		7/28/2022	(2,101,000)	(1,334)	0.00%
CZECH KORUNA		6/15/2022	1,650,000	(1,359)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(3,500,000)	(1,362)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	899,000	(1,367)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	497,000	(1,399)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	498,000	(1,403)	0.00%
COLOMBIAN PESO		6/15/2022	(531,900,000)	(1,404)	0.00%
CANADIAN DOLLAR		6/15/2022	130,000	(1,416)	0.00%
POUND STERLING		6/15/2022	30,000	(1,425)	0.00%
PHILIPPINE PESO		6/15/2022	(7,630,000)	(1,447)	0.00%
CHILEAN PESO		6/15/2022	61,400,000	(1,518)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	250,000	(1,522)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(1,480,000)	(1,525)	0.00%
EURO CURRENCY		6/15/2022	52,000	(1,531)	0.00%
INDONESIAN RUPIAH		6/15/2022	1,931,000,000	(1,548)	0.00%
INDONESIAN RUPIAH		6/15/2022	2,307,000,000	(1,572)	0.00%
SOL		6/15/2022	(335,000)	(1,583)	0.00%
INDIAN RUPEE		6/15/2022	9,120,000	(1,584)	0.00%
BRAZILIAN REAL		6/2/2022	720,000	(1,588)	0.00%
YUAN RENMINBI OFFSHORE		7/11/2022	276,000	(1,594)	0.00%
POLISH ZLOTY		6/15/2022	655,000	(1,614)	0.00%
INDONESIAN RUPIAH		6/15/2022	1,718,000,000	(1,630)	0.00%
BRAZILIAN REAL		6/2/2022	1,390,000	(1,634)	0.00%
POLISH ZLOTY		6/15/2022	(625,000)	(1,643)	0.00%
BRAZILIAN REAL		2/10/2023	(2,181,000)	(1,730)	0.00%
POLISH ZLOTY		6/15/2022	(565,000)	(1,739)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(3,160,000)	(1,784)	0.00%
SOUTH KOREAN WON		9/19/2022	(99,882,000)	(1,810)	0.00%
POLISH ZLOTY		6/15/2022	(620,000)	(1,815)	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
SOUTH AFRICAN RAND		6/15/2022	480,000	(1,879)	0.00%
CHILEAN PESO		9/12/2022	140,515,000	(1,890)	0.00%
CHILEAN PESO		9/12/2022	141,317,000	(1,901)	0.00%
MEXICAN PESO (NEW)		11/28/2022	(5,053,000)	(1,908)	0.00%
SOUTH AFRICAN RAND		6/15/2022	2,860,000	(1,933)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	302,000	(1,948)	0.00%
INDONESIAN RUPIAH		6/15/2022	(2,985,000,000)	(1,986)	0.00%
CZECH KORUNA		6/15/2022	1,930,000	(1,994)	0.00%
PHILIPPINE PESO		6/15/2022	7,250,000	(2,021)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(2,850,000)	(2,040)	0.00%
CHILEAN PESO		6/15/2022	44,300,000	(2,051)	0.00%
INDIAN RUPEE		6/15/2022	11,860,000	(2,079)	0.00%
POLISH ZLOTY		6/15/2022	(906,000)	(2,081)	0.00%
CHILEAN PESO		6/15/2022	(97,600,000)	(2,102)	0.00%
NEW ZEALAND DOLLAR		6/15/2022	45,000	(2,127)	0.00%
SOUTH KOREAN WON		6/15/2022	(108,660,000)	(2,161)	0.00%
SOUTH AFRICAN RAND		6/15/2022	(1,680,000)	(2,166)	0.00%
CHILEAN PESO		6/15/2022	(44,600,000)	(2,168)	0.00%
CANADIAN DOLLAR		6/15/2022	(185,000)	(2,202)	0.00%
THAILAND BAHT		6/15/2022	(4,160,000)	(2,236)	0.00%
BRAZILIAN REAL		6/2/2022	1,910,000	(2,245)	0.00%
THAILAND BAHT		6/15/2022	(8,130,000)	(2,253)	0.00%
YUAN RENMINBI OFFSHORE		6/15/2022	1,120,000	(2,259)	0.00%
AUSTRALIAN DOLLAR		6/15/2022	50,000	(2,261)	0.00%
EURO CURRENCY		6/15/2022	(178,000)	(2,266)	0.00%
THAILAND BAHT		6/15/2022	4,380,000	(2,290)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(4,410,000)	(2,324)	0.00%
BRAZILIAN REAL		6/2/2022	(170,000)	(2,341)	0.00%
NEW ZEALAND DOLLAR		6/15/2022	75,000	(2,353)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(1,260,000)	(2,380)	0.00%
HUNGARIAN FORINT		6/15/2022	35,100,000	(2,382)	0.00%
THAILAND BAHT		6/15/2022	3,070,000	(2,417)	0.00%
SOL		6/15/2022	(506,000)	(2,443)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(1,850,000)	(2,452)	0.00%
SOUTH AFRICAN RAND		6/15/2022	7,020,000	(2,453)	0.00%
CANADIAN DOLLAR		6/15/2022	(341,000)	(2,461)	0.00%
CZECH KORUNA		6/15/2022	2,950,000	(2,472)	0.00%
SOUTH AFRICAN RAND		6/15/2022	610,000	(2,472)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(2,740,000)	(2,476)	0.00%
CHILEAN PESO		6/15/2022	93,300,000	(2,507)	0.00%
EURO CURRENCY		6/10/2022	168,000	(2,569)	0.00%
BRAZILIAN REAL		6/2/2022	(1,017,000)	(2,580)	0.00%
POLISH ZLOTY		6/15/2022	(510,000)	(2,607)	0.00%
CZECH KORUNA		6/15/2022	1,620,000	(2,609)	0.00%
ROMANIAN LEU		6/15/2022	921,000	(2,622)	0.00%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
MALAYSIAN RINGGIT		6/15/2022	290,000	(2,624)	0.00%
CZECH KORUNA		6/15/2022	1,510,000	(2,666)	0.00%
POLISH ZLOTY		6/15/2022	1,170,000	(2,695)	0.00%
EURO CURRENCY		6/15/2022	(165,000)	(2,733)	0.00%
MEXICAN PESO (NEW)		6/15/2022	(1,450,000)	(2,788)	0.00%
MALAYSIAN RINGGIT		6/15/2022	300,000	(2,807)	0.00%
INDIAN RUPEE		8/17/2022	12,141,000	(2,811)	0.00%
SOUTH AFRICAN RAND		7/25/2022	(7,547,000)	(2,815)	0.00%
SOUTH AFRICAN RAND		6/15/2022	1,100,000	(2,833)	0.00%
POUND STERLING		6/15/2022	(119,000)	(2,849)	0.00%
POLISH ZLOTY		6/15/2022	(745,000)	(2,857)	0.00%
AUSTRALIAN DOLLAR		6/15/2022	105,000	(2,866)	0.00%
ROMANIAN LEU		6/15/2022	(440,000)	(2,902)	0.00%
THAILAND BAHT		6/15/2022	4,640,000	(2,970)	0.00%
HUNGARIAN FORINT		6/15/2022	53,500,000	(2,977)	0.00%
SOUTH AFRICAN RAND		6/15/2022	970,000	(3,007)	0.00%
AUSTRALIAN DOLLAR		6/15/2022	90,000	(3,028)	0.00%
AUSTRALIAN DOLLAR		6/15/2022	96,000	(3,029)	0.00%
BRAZILIAN REAL		6/2/2022	2,325,000	(3,036)	0.00%
EURO CURRENCY		6/15/2022	95,000	(3,088)	-0.01%
BRAZILIAN REAL		6/2/2022	(175,000)	(3,095)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(930,000)	(3,122)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	481,000	(3,151)	-0.01%
EURO CURRENCY		6/15/2022	167,000	(3,167)	-0.01%
INDONESIAN RUPIAH		6/15/2022	3,124,000,000	(3,234)	-0.01%
SOUTH AFRICAN RAND		6/15/2022	(4,304,000)	(3,241)	-0.01%
CANADIAN DOLLAR		6/15/2022	(155,000)	(3,251)	-0.01%
HUNGARIAN FORINT		6/15/2022	11,300,000	(3,259)	-0.01%
NEW ZEALAND DOLLAR		6/15/2022	85,000	(3,289)	-0.01%
EURO CURRENCY		6/15/2022	83,000	(3,325)	-0.01%
EURO CURRENCY		6/15/2022	169,000	(3,332)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	1,258,000	(3,345)	-0.01%
MALAYSIAN RINGGIT		6/15/2022	360,000	(3,359)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	(1,162,000)	(3,380)	-0.01%
EURO CURRENCY		8/4/2022	87,000	(3,381)	-0.01%
YUAN RENMINBI OFFSHORE		7/28/2022	1,807,000	(3,423)	-0.01%
CZECH KORUNA		6/15/2022	(3,970,000)	(3,439)	-0.01%
POUND STERLING		10/11/2022	(337,000)	(3,478)	-0.01%
POLISH ZLOTY		6/15/2022	(880,000)	(3,579)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(1,960,000)	(3,594)	-0.01%
INDONESIAN RUPIAH		6/15/2022	4,327,000,000	(3,615)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(1,790,000)	(3,641)	-0.01%
EURO CURRENCY		9/16/2022	114,000	(3,655)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(2,010,000)	(3,729)	-0.01%
COLOMBIAN PESO		6/15/2022	(693,600,000)	(3,931)	-0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
THAILAND BAHT		6/15/2022	4,610,000	(3,959)	-0.01%
EURO CURRENCY		8/3/2022	105,000	(4,082)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(2,680,000)	(4,092)	-0.01%
YUAN RENMINBI OFFSHORE		7/13/2022	678,000	(4,296)	-0.01%
THAILAND BAHT		6/15/2022	5,100,000	(4,306)	-0.01%
EURO CURRENCY		7/25/2022	379,000	(4,326)	-0.01%
EURO CURRENCY		6/15/2022	143,000	(4,329)	-0.01%
CZECH KORUNA		6/15/2022	3,210,000	(4,524)	-0.01%
SOUTH AFRICAN RAND		6/15/2022	4,004,000	(4,531)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(4,654,000)	(4,573)	-0.01%
HUNGARIAN FORINT		6/15/2022	57,000,000	(4,657)	-0.01%
EURO CURRENCY		6/15/2022	170,000	(4,670)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	690,000	(4,707)	-0.01%
NEW ZEALAND DOLLAR		6/15/2022	177,000	(4,709)	-0.01%
SOUTH AFRICAN RAND		6/15/2022	(3,810,000)	(4,883)	-0.01%
INDIAN RUPEE		6/15/2022	23,910,000	(4,885)	-0.01%
MALAYSIAN RINGGIT		6/15/2022	530,000	(4,921)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	1,808,000	(5,022)	-0.01%
EURO CURRENCY		6/15/2022	(139,000)	(5,092)	-0.01%
EURO CURRENCY		6/15/2022	(139,000)	(5,092)	-0.01%
POUND STERLING		6/15/2022	88,000	(5,122)	-0.01%
CHILEAN PESO		6/15/2022	115,000,000	(5,194)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	1,176,000	(5,204)	-0.01%
POLISH ZLOTY		6/15/2022	(525,000)	(5,218)	-0.01%
HUNGARIAN FORINT		6/15/2022	160,700,000	(5,459)	-0.01%
MALAYSIAN RINGGIT		6/15/2022	650,000	(5,465)	-0.01%
EURO CURRENCY		6/15/2022	(155,000)	(5,477)	-0.01%
CHILEAN PESO		6/15/2022	110,400,000	(5,515)	-0.01%
SOL		6/15/2022	(675,000)	(5,603)	-0.01%
EURO CURRENCY		8/18/2022	(175,000)	(5,609)	-0.01%
COLOMBIAN PESO		6/15/2022	(351,200,000)	(5,612)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(2,390,000)	(5,650)	-0.01%
CHILEAN PESO		6/15/2022	94,100,000	(5,803)	-0.01%
CHILEAN PESO		6/15/2022	576,068,000	(5,820)	-0.01%
MALAYSIAN RINGGIT		6/15/2022	550,000	(5,850)	-0.01%
POLISH ZLOTY		6/15/2022	(529,000)	(5,851)	-0.01%
CHILEAN PESO		6/15/2022	(95,400,000)	(6,150)	-0.01%
POLISH ZLOTY		6/15/2022	(630,000)	(6,237)	-0.01%
CZECH KORUNA		6/15/2022	5,940,000	(6,243)	-0.01%
POUND STERLING		6/15/2022	96,000	(6,262)	-0.01%
POUND STERLING		6/15/2022	119,000	(6,331)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(5,160,000)	(6,331)	-0.01%
ROMANIAN LEU		6/15/2022	1,400,000	(6,469)	-0.01%
MEXICAN PESO (NEW)		6/15/2022	(4,980,000)	(6,492)	-0.01%
SOUTH AFRICAN RAND		6/15/2022	3,530,000	(6,516)	-0.01%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
MEXICAN PESO (NEW)		9/28/2022	(3,693,000)	(6,619)	-0.01%
EURO CURRENCY		6/15/2022	(403,000)	(6,729)	-0.01%
POUND STERLING		10/11/2022	142,000	(6,772)	-0.01%
POLISH ZLOTY		6/15/2022	(750,000)	(6,819)	-0.01%
INDONESIAN RUPIAH		6/15/2022	7,203,000,000	(6,844)	-0.01%
HUNGARIAN FORINT		6/15/2022	52,800,000	(7,036)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	1,103,000	(7,048)	-0.01%
CHILEAN PESO		6/15/2022	(153,200,000)	(7,065)	-0.01%
THAILAND BAHT		6/15/2022	11,960,000	(7,131)	-0.01%
COLOMBIAN PESO		6/15/2022	(348,300,000)	(7,173)	-0.01%
POLISH ZLOTY		6/15/2022	(720,000)	(7,227)	-0.01%
SOUTH AFRICAN RAND		6/15/2022	1,780,000	(7,230)	-0.01%
COLOMBIAN PESO		6/15/2022	(397,200,000)	(7,344)	-0.01%
COLOMBIAN PESO		6/15/2022	(529,000,000)	(7,530)	-0.01%
HUNGARIAN FORINT		6/15/2022	44,300,000	(7,659)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	1,182,000	(7,722)	-0.01%
BRAZILIAN REAL		6/2/2022	(565,000)	(7,766)	-0.01%
SOUTH AFRICAN RAND		6/15/2022	3,730,000	(7,885)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	1,065,000	(7,899)	-0.01%
SOUTH AFRICAN RAND		6/15/2022	(3,740,000)	(8,041)	-0.01%
THAILAND BAHT		6/15/2022	10,060,000	(8,075)	-0.01%
HUNGARIAN FORINT		6/15/2022	45,300,000	(8,182)	-0.01%
SOUTH AFRICAN RAND		6/15/2022	1,990,000	(8,892)	-0.01%
YUAN RENMINBI OFFSHORE		6/15/2022	1,440,000	(8,945)	-0.01%
TURKISH LIRA		9/15/2022	6,460,000	(9,245)	-0.02%
POUND STERLING		8/25/2022	95,000	(9,282)	-0.02%
EURO CURRENCY		6/15/2022	298,000	(9,282)	-0.02%
TURKISH LIRA		6/15/2022	1,919,500	(9,506)	-0.02%
MEXICAN PESO (NEW)		6/15/2022	(2,574,000)	(9,634)	-0.02%
MEXICAN PESO (NEW)		6/15/2022	(4,670,000)	(9,639)	-0.02%
BRAZILIAN REAL		6/2/2022	(460,000)	(10,121)	-0.02%
SOUTH AFRICAN RAND		6/15/2022	2,690,000	(10,124)	-0.02%
TURKISH LIRA		6/15/2022	2,185,000	(10,202)	-0.02%
SOUTH AFRICAN RAND		6/15/2022	2,332,000	(10,622)	-0.02%
COLOMBIAN PESO		6/15/2022	(601,800,000)	(10,687)	-0.02%
YUAN RENMINBI OFFSHORE		6/15/2022	1,485,000	(10,949)	-0.02%
HUNGARIAN FORINT		6/15/2022	65,600,000	(11,065)	-0.02%
MEXICAN PESO (NEW)		6/15/2022	(2,390,000)	(11,183)	-0.02%
MEXICAN PESO (NEW)		6/15/2022	(3,000,000)	(11,398)	-0.02%
MEXICAN PESO (NEW)		8/4/2022	(3,518,000)	(11,409)	-0.02%
RUSSIAN RUBLE		7/1/2022	8,210,000	(11,662)	-0.02%
MALAYSIAN RINGGIT		6/15/2022	1,260,000	(11,677)	-0.02%
YUAN RENMINBI OFFSHORE		7/11/2022	2,228,000	(11,686)	-0.02%
CZECH KORUNA		6/15/2022	(5,610,000)	(11,740)	-0.02%
HUNGARIAN FORINT		6/15/2022	56,700,000	(11,846)	-0.02%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
POLISH ZLOTY		6/10/2022	(1,070,000)	(12,057)	-0.02%
BRAZILIAN REAL		6/2/2022	(980,000)	(12,102)	-0.02%
TURKISH LIRA		6/15/2022	1,965,000	(12,529)	-0.02%
HUNGARIAN FORINT		6/15/2022	63,500,000	(12,815)	-0.02%
BRAZILIAN REAL		6/2/2022	(1,030,000)	(13,222)	-0.02%
SOUTH AFRICAN RAND		7/25/2022	9,107,000	(13,302)	-0.02%
CZECH KORUNA		6/15/2022	(8,840,000)	(13,913)	-0.02%
CZECH KORUNA		6/15/2022	26,998,000	(14,663)	-0.02%
YUAN RENMINBI OFFSHORE		6/15/2022	1,964,000	(14,698)	-0.02%
EURO CURRENCY		6/15/2022	(743,000)	(15,427)	-0.03%
MEXICAN PESO (NEW)		6/15/2022	(5,910,000)	(15,957)	-0.03%
MEXICAN PESO (NEW)		6/15/2022	(4,300,000)	(16,200)	-0.03%
MEXICAN PESO (NEW)		6/15/2022	(4,430,000)	(16,212)	-0.03%
RUSSIAN RUBLE		8/24/2022	(4,645,000)	(16,610)	-0.03%
BRAZILIAN REAL		6/2/2022	(825,000)	(16,690)	-0.03%
HUNGARIAN FORINT		9/28/2022	90,418,000	(17,008)	-0.03%
TURKISH LIRA		11/14/2022	7,450,000	(17,936)	-0.03%
AUSTRALIAN DOLLAR		6/15/2022	1,190,000	(18,188)	-0.03%
HUNGARIAN FORINT		9/26/2022	92,265,000	(18,830)	-0.03%
YUAN RENMINBI OFFSHORE		6/15/2022	2,980,000	(18,924)	-0.03%
HUNGARIAN FORINT		7/27/2022	130,559,000	(18,987)	-0.03%
BRAZILIAN REAL		7/14/2022	(2,627,000)	(19,303)	-0.03%
YUAN RENMINBI OFFSHORE		6/15/2022	3,921,000	(20,029)	-0.03%
MALAYSIAN RINGGIT		6/15/2022	2,099,000	(20,058)	-0.03%
MEXICAN PESO (NEW)		6/15/2022	(7,311,000)	(25,258)	-0.04%
BRAZILIAN REAL		6/2/2022	21,658,000	(25,461)	-0.04%
ROMANIAN LEU		6/15/2022	4,043,000	(25,871)	-0.04%
THAILAND BAHT		6/10/2022	29,917,000	(26,388)	-0.04%
BRAZILIAN REAL		6/2/2022	(21,967,000)	(29,885)	-0.05%
INDONESIAN RUPIAH		6/15/2022	34,353,467,000	(42,847)	-0.07%
TURKISH LIRA		7/21/2022	5,759,000	(50,804)	-0.08%
THAILAND BAHT		6/15/2022	63,408,000	(52,930)	-0.09%
BRAZILIAN REAL		7/5/2022	(2,595,000)	(78,700)	-0.13%
RUSSIAN RUBLE		7/13/2022	(26,964,000)	(103,882)	-0.17%
EGYPTIAN POUND		6/15/2022	13,010,000	(104,181)	-0.17%
YUAN RENMINBI OFFSHORE		6/15/2022	14,362,912	(110,226)	-0.18%
HUNGARIAN FORINT		6/15/2022	494,888,000	(127,280)	-0.21%
EURO CURRENCY		6/15/2022	2,932,000	(135,598)	-0.22%
DERIVATIVES - FOREIGN CURRENCY EXCHANGE CONTRACTS (SPOT)					
MEXICAN PESO (NEW)		6/2/2022	(15,365,667)	222	0.00%
COLOMBIAN PESO		6/1/2022	36,410,176	(26)	0.00%
DERIVATIVES - FUTURES CONTRACTS					
Euro-BOBL Future		6/8/2022	(600,000)	29,109	0.05%
U.S. Treasury 10-Year Note Future		9/21/2022	(3,900,000)	21,549	0.04%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
Euro-BUND Future		6/8/2022	(200,000)	19,494	0.03%
U.S. Treasury 10-Year Ultra Bond Future		9/21/2022	(300,000)	2,883	0.00%
U.S. Treasury 5-Year Note Future		9/30/2022	(600,000)	1,966	0.00%
Euro-Schatz Future		6/8/2022	(100,000)	1,744	0.00%
U.S. Treasury Ultra Long Term Bond Future		9/21/2022	100,000	498	0.00%
U.S. Treasury 2-Year Note Future		9/30/2022	2,200,000	(2,360)	0.00%
U.S. Treasury Ultra Bond Future		9/21/2022	400,000	(9,149)	-0.01%
DERIVATIVES - OTC INTEREST RATE SWAP CONTRACTS					
Long: 99D0R3WJ7 IRS INR R V 06MNSERO 99D0R3WK4 NDFOIS / Shrt: 99D0R3WJ7 IRS INR P F 5.94500 99D0R3WJ7 NDFOIS		6/15/2027	73,860,000	45,047	0.07%
Long: 99D0R9UN7 IRS INR R V 06MNSERO 99D0R9UO5 NDFOIS / Shrt: 99D0R9UN7 IRS INR P F 5.96100 99D0R9UN7 NDFOIS		6/15/2027	27,615,000	16,594	0.03%
Long: 99D0P0WN6 IRS BRL R V 00MBRCDI 99D0P0WO4 NDFPREDISWAP / Shrt: 99D0P0WN6 IRS BRL P F 8.58500 99D0P0WN6 NDFPREDISWAP		1/4/2027	723,075	14,440	0.02%
BZDIOVRA		7/3/2023	30,391	(19)	0.00%
Long: 99D0QBCC7 IRS BRL R F 11.83500 99D0QBCC7 NDFPREDISWAP / Shrt: 99D0QBCC7 IRS BRL P V 00MBRCDI 99D0QBCB9 NDFPREDISWAP		1/2/2025	1,459,402	(417)	0.00%
Long: 99D0PWAC4 IRS BRL R F 10.40000 99D0PWAC4 NDFPREDISWAP / Shrt: 99D0PWAC4 IRS BRL P V 00MBRCDI 99D0PWAB6 NDFPREDISWAP		1/2/2029	385,391	(4,193)	-0.01%
Long: 99D0RV5B2 IRS BRL R F 11.23000 99D0RV5B2 NDFPREDISWAP / Shrt: 99D0RV5B2 IRS BRL P V 00MBRCDI 99D0RV5A4 NDFPREDISWAP		1/2/2025	1,643,852	(6,216)	-0.01%
Long: 99D0QM3U3 IRS BRL R F 10.80500 99D0QM3U3 NDFPREDISWAP / Shrt: 99D0QM3U3 IRS BRL P V 00MCETIP 99D0QM3T6 NDFPREDISWAP		1/2/2024	1,645,301	(8,539)	-0.01%
Long: 99D0ROQ41 IRS BRL R F 11.17000 99D0ROQ41 NDFPREDISWAP / Shrt: 99D0ROQ41 IRS BRL P V 00MBRCDI 99D0ROQ33 NDFPREDISWAP		1/4/2027	2,032,340	(9,542)	-0.02%
Long: 99D0P57N3 IRS BRL R F 8.76500 99D0P57N3 NDFPREDISWAP / Shrt: 99D0P57N3 IRS BRL P V 00MBRCDI 99D0P57M5 NDFPREDISWAP		7/1/2024	1,064,756	(13,016)	-0.02%
BZDIOVRA		1/2/2029	737,284	(21,051)	-0.03%
DERIVATIVES - PUT OPTIONS WRITTEN					
99D0RNY5 USD P HUF C SEP22 348.9488 PUT		9/22/2022	(843,000)	27,419	0.04%
99D0RO8U USD P HUF C SEP22 351 PUT		9/26/2022	(844,000)	26,621	0.04%
99D0RJOC USD P TRY C SEP22 18.055 PUT		9/14/2022	(563,000)	23,183	0.04%
99D0S7QI USD PUT TRY CALL NOV22 18.8265 PUT		11/11/2022	(601,000)	14,665	0.02%
99D0S1RO USD PUT HUF CALL JUL22 353.4 PUT		7/25/2022	(627,000)	13,738	0.02%
99D0RI7V USD P CLP C SEP22 830.8 PUT		9/8/2022	(559,000)	9,928	0.02%

Full Portfolio Holdings* as of May 31, 2022

Security	Coupon	Maturity	Shares/Par	Value	% of Net Assets
99D0R12U USD P CLP C SEP22 830.8 PUT		9/8/2022	(559,000)	9,928	0.02%
99D0RO8M USD P ZAR C SEP22 14.059 PUT		9/26/2022	(563,000)	6,779	0.01%
99D0R258 USD PUT CAD CALL 22AUG PUT 1,272		8/8/2022	(1,208,000)	5,255	0.01%
99D0RNYL USD P PLN C SEP22 4.362 PUT		9/22/2022	(843,000)	4,905	0.01%
99D0RVVZ USD PUT COP CALL OCT22 3850 PUT		10/6/2022	(622,000)	3,797	0.01%
99D0S33C USD PUT THB CALL AUG22 34.456 PUT		8/1/2022	(1,236,000)	2,142	0.00%
99D0RO9A USD P PLN C SEP22 4.393 PUT		9/26/2022	(844,000)	1,767	0.00%
99D0S90N USD PUT THB CALL AUG22 33.49 PUT		8/17/2022	(591,000)	381	0.00%
99D0S6QB USD PUT CNH CALL AUG22 6.6104 PUT		8/10/2022	(901,000)	(1,018)	0.00%
99D0S0P7 USD PUT BRL CALL JAN23 4.5827 PUT		1/24/2023	(637,000)	(1,229)	0.00%
99D0S4A9 USD PUT KRW CALL NOV22 1207.3 PUT		11/2/2022	(1,236,000)	(2,248)	0.00%
99D0S8NM EUR PUT PLN CALL AUG22 4.6027 PUT		8/16/2022	(568,000)	(2,295)	0.00%
99D0S1SB USD PUT PLN CALL JUL22 4.3768 PUT		7/25/2022	(627,000)	(4,181)	-0.01%
99D0RO7Y USD P MXN C SEP22 19.852 PUT		9/26/2022	(563,000)	(4,673)	-0.01%
99D0S7FF USD PUT CLP CALL AUG22 875.6 PUT		8/11/2022	(896,000)	(24,532)	-0.04%
99D0QSSV USD P RUB C JUL22 77.813 PUT		7/12/2022	(600,000)	(81,013)	-0.13%
TOTAL INVESTMENTS				59,821,059	97.48%
OTHER ASSETS LESS LIABILITIES				1,549,450	2.52%
TOTAL NET ASSETS				61,370,509	100.00%

* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. Please see the Fund's Statement of Additional Information on www.hartfordfunds.com for a discussion of the Fund's policy. Holdings are provided for informational purposes only and should not be construed as a recommendation or investment advice. Portfolio holdings are as of the date noted and are subject to change at any time. Holdings may not be representative of current or future investments.

Unlike the Fund's regulatory filings, the portfolio data and its presentation in this document is not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it may differ from that provided in the complete portfolio of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete portfolio of investments filed in the first and third quarter on Form N-PORT.

Investing involves risk, including the possible loss of principal. Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in the fund's prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

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